

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
12-30-16

TICKER SYMBOL
CRSPMEG1

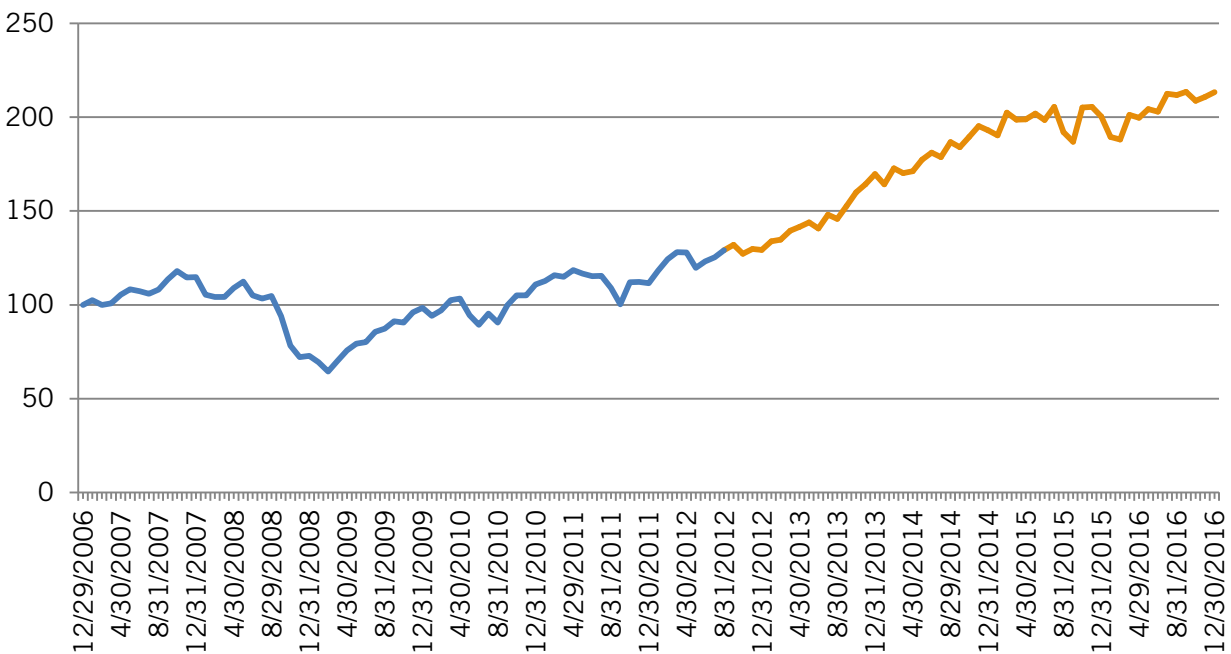
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

The CRSP U.S. Growth Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

10-YEAR CUMULATIVE INDEX LEVELS AS OF DECEMBER 2016



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 30, 2016

*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.24%	-0.07%	6.45%	6.45%	7.93%	13.86%	7.87%	5.40%
PRICE RETURN	1.09%	-0.49%	4.74%	4.74%	6.28%	12.04%	6.22%	3.96%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	586,709	7.80
ALPHABET INC	GOOGL	TECHNOLOGY	461,030	6.13
AMAZON INC	AMZN	CONSUMER SERVICES	302,866	4.02
FACEBOOK INC	FB	TECHNOLOGY	269,312	3.58
CAST CORPORATION	CMCSA	CONSUMER SERVICES	164,573	2.19
HOME DEPOT INC	HD	CONSUMER SERVICES	163,331	2.17
COCA COLA COMPANY	KO	CONSUMER GOODS	160,934	2.14
WALT DISNEY COMAPNY	DIS	CONSUMER SERVICES	149,276	1.98
VISA INC	V	FINANCIALS	145,709	1.94
PHILIP MORRIS INTERNATIONAL	PM	CONSUMER GOODS	141,933	1.89

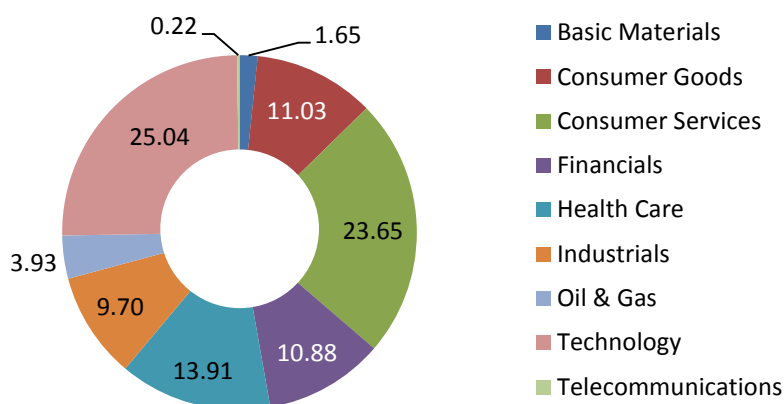
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	7,524,742
LARGEST COMPANY	586,709
SMALLEST COMPANY	2,413
MEDIAN COMPANY	31,024
AVERAGE COMPANY	53,748
NUMBER OF COMPANIES	140
% WEIGHT LARGEST COMPANY	7.80

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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